Journal of Business & Economic Statistics

CONTENTS OF VOLUME 14

(Numbers 53–56)

Articles 1, 139, 261, 399
Editorial Collaborators 497
Index to Volume 14 499

INDEX TO VOLUME 14 (1996)
ARTICLES, BY AUTHOR

Allenby, Greg M., Comment on Koschat, Martin A., and Swayne, Deborah F., 126

Allenby, Greg M., Jen, Lichung, and Leone, Robert P., "Economic Trends and Being Trendy: The Influence of Consumer Confidence on Retail Fashion Sales," 103

Altonji, Joseph G., and Segal, Lewis M., "Small-Sample Bias in GMM Estimation of Covariance Structures," 353

Andersen, Torben G., and Sørensen, Bent E., "GMM Estimation of a Stochastic Volatility Model: A Monte Carlo Study," 328

Bekker, Paul, Dobbelstein, Pascal, and Wansbeek, Tom, "The APT Model as Reduced-Rank Regression," 199

Bell, William R., Comment on Ghysels, Eric, Granger, Clive W. J., and Siklos, Pierre L., 387

Bollerslev, Tim, and Ghysels, Eric, "Periodic Autoregressive Conditional Heteroscedasticity," 139

Boswijk, H. Peter, "Testing Identifiability of Cointegrating Vectors," 153

Buja, Andreas, Comment on Koschat, Martin A., and Swayne, Deborah F., 128

Burnside, Craig, and Eichenbaum, Martin, "Small-Sample Properties of GMM-Based Wald Tests," 294

Cameron, A. Colin, and Windmeijer, Frank A. G., "R-Squared Measures for Count Data Regression Models With Applications to Health-Care Utilization," 209

Carmichael, Benoît (*see* Gordon, Stephen)

Christiano, Lawrence J., "Associate Editor's Introduction," 261

Christiano, Lawrence J., and den Haan, Wouter J., "Small-Sample Properties of GMM for Business-Cycle Analysis," 309

Clark, Todd E., "Small-Sample Properties of Estimators of Nonlinear Models of Covariance Structure," 367

Cushing, Matthew J., and McGarvey, Mary G., "The Persistence of Shocks to Macroeconomic Time Series: Some Evidence From Economic Theory," 179

Davis, George C., and Gauger, Jean, "Measuring Substitution in Monetary-Asset Demand Systems," 203

DeJong, David N., Ingram, Beth Fisher, and Whiteman, Charles H., "A Bayesian Approach to Calibration," 1

den Haan, Wouter J. (*see* Christiano, Lawrence J.)

Den Haan, Wouter J., "Heterogeneity, Aggregate Uncertainty, and the Short-Term Interest Rate," 399

DeSarbo, Wayne S. (*see* Wedel, Michel)

Dobbelstein, Pascal (*see* Bakker, Paul)

Dorfman, Jeffrey H. (*see* Li, David T.)

Eichenbaum, Martin (*see* Burnside, Craig)

Fan, Yanqin, Li, Qi, and Weersink, Alfons, "Semiparametric Estimation of Stochastic Production Frontier Models," 460

Findley, David F. Comment on Ghysels, Eric, Granger, Clive W. J., and Siklos, Pierre L., 389

Gauger, Jean (*see* Davis, George C.)

Ghysels, Eric (*see* Bollerslev, Tim)

Ghysels, Eric, Granger, Clive W. J., and Siklos, Pierre L., "Is Seasonal Adjustment a Linear or Nonlinear Data-Filtering Process?" 374; Reply, 396

Goodwin, Barry K., "Semiparametric (Distribution-Free) Testing of the Expectations Hypothesis in a Parimutuel Gambling Market," 487

Gordon, Stephen, Samson, Lucie, and Carmichael Benoît, "Bayesian Estimation of Stochastic Discount Factors," 412

Granger, Clive W. J. (*see* Ghysels, Eric)

Gross, John, and Kaiser, Dan, "Two Simple Algorithms for Generating a Subset of Data Consistent With WARP and Other Binary Relations," 251

Gurmu, Shiferaw, and Trivedi, Pravin K., "Excess Zeros in Count Models for Recreational Trips," 469

Hansen, Lars Peter, Heaton, John, and Yaron, Amir, "Finite-Sample Properties of Some Alternative GMM Estimators," 262

Hansen, Lars Peter, and Singleton, Kenneth J., "Efficient Estimation of Linear Asset-Pricing Models With Moving Average Errors," 53

Harvey, Andrew C., and Shephard, Neil, "Estimation of an Asymmetric Stochastic Volatility Model for Asset Returns," 429

Haug, Alfred A., "Blanchard's Model of Consumption: An Empirical Study," 169

Heaton, John (*see* Hansen, Lars Peter)

Ho, Mun S., Perraudin, William R. M., and Sørenson, Bent E., "A Continuous-Time Arbitrage-Pricing Model With Stochastic Volatility and Jumps," 31
Holmes, Thomas J., and Schmitz, James A., Jr., "Nonresponse Bias and Business Turnover Rates: The Case of the Characteristics of Business Owners Survey," 231
Hylleberg, Svend, Comment on Ghysels, Eric, Granger, Clive, W. J., and Siklos, Pierre L., 388
Ingram, Beth Fisher (*see* DeJong, David N.)
Jen, Lichung (*see* Allenby, Greg M.)
Kaiser, Dan (*see* Gross, John)
Koschat, Martin A., and Swayne, Deborah F., "Interactive Graphical Methods in the Analysis of Customer Panel Data," 113; Reply, 130
Leone, Robert P. (*see* Allenby, Greg M.)
Leybourne, S. J., McCabe, B. P. M., and Tremayne, A. R., "Can Economic Time Series Be Differenced to Stationarity?" 435
Li, David T., and Dorfman, Jeffrey H., "Predicting Turning Points Through the Integration of Multiple Models," 421
Li, Qi (*see* Fan, Yanqin)
Lusardi, Annamaria, "Permanent Income, Current Income, and Consumption: Evidence From Two Panel Data Sets," 81
Lütkepohl, Helmut, and Poskitt, D. S., "Specification of Echelon-Form VARMA Models," 69
McCabe, B. P. M. (*see* Leybourne, S. J.)
McGarvey, Mary G. (*see* Cushing, Matthew J.)
Morgan, Michael S., and Trivedi, Minakshi, "Inferring the Order of the Choice Process Using Consumer Purchase Histories," 221
Morrison, Catherine J., and Schwartz, Amy Ellen, "Public Infrastructure, Private Input Demand, and Economic Performance in New England Manufacturing," 91
Nankervis, John C., and Savin, N. E., "The Level and Power of the Bootstrap t Test in the AR(1) Model With Trend," 161
Perraudin, William R. M. (*see* Ho, Mun S.)
Petersen, Bruce, and Strongin, Steven, "Why Are Some Industries More Cyclical Than Others?" 189
Poskitt, D. S. (*see* Lütkepohl, Helmut)
Roley, V. Vance, and Wheatley, Simon M., "Shifts in the Interest-Rate Response to Money Announcements: What Can We Say About When They Occur?" 135
Samson, Lucie (*see* Gordon, Stephen)
Savin, N. E. (*see* Nankervis, John C.)
Schmitz, James A., Jr. (*see* Holmes, Thomas J.)
Schwartz, Amy Ellen (*see* Morrison, Catherine J.)
Segal, Lewis M. (*see* Altonji, Joseph G.)
Shephard, Neil (*see* Harvey, Andrew C.)
Siklos, Pierre L. (*see* Ghysels, Eric)
Singleton, Kenneth J. (*see* Hansen, Lars Peter)
Sørensen, Bent E. (*see* Andersen, Torben G.; Ho, Mun S.)
Stock, James H., and Watson, Mark W., "Evidence on Structural Instability in Macroeconomic Time Series Relations," 11
Strongin, Steven (*see* Petersen, Bruce)
Swayne, Deborah F. (*see* Koschat, Martin A.)
Tremayne, A. R. (*see* Leybourne, S. J.)
Trivedi, Minakshi (*see* Morgan, Michael S.)
Trivedi, Pravin K. (*see* Gurmu, Shiferaw)
Wang, Wenyu, "Prediction of the U.S. Employment Links: An Application of an Empirical Bayes Procedure," 243
Wansbeek, Tom (*see* Bekker, Paul)
Watson, Mark W., Comment on Ghysels, Eric, Granger, Clive W. J., and Siklos, Pierre L., 394 (*see also* Stock, James H.)
Wedel, Michel, and DeSarbo, Wayne S., "An Exponential-Family Multidimensional Scaling Mixture Methodology," 447
Weersink, Alfons (*see* Fan, Yanqin)
West, Kenneth D., and Wilcox, David W., "A Comparison of Alternative Instrumental Variables Estimators of a Dynamic Linear Model," 281
Wheatley, Simon M. (*see* Roley, V. Vance)
Whiteman, Charles H. (*see* DeJong, David N.)
Wilcox, David W. (*see* West, Kenneth D.)
Windmeijer, Frank A. G. (*see* Cameron, A. Colin)
Yaron, Amir (*see* Hansen, Lars Peter)
Yitzhaki, Shlomo, "On Using Linear Regressions in Welfare Economics," 478
Zhou, Bin, "High-Frequency Data and Volatility in Foreign-Exchange Rates," 45